



JSE Interest Rate Exchange

j-Bonds Monthly Statistics Report

From: 21/02/2011 To: 25/02/2011

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
21/02/2011	Spot Bond	15.6790	15.68	96.93976	83.34	0.00
23/02/2011	Spot Bond	15.6790	15.68	97.15809	83.34	0.00
22/02/2011	Spot Bond	15.6790	15.68	96.99425	83.34	0.00
24/02/2011	Spot Bond	15.6790	15.68	97.21282	83.34	0.00
25/02/2011	Spot Bond	15.6790	15.68	97.26763	83.34	0.00
21/02/2011	Spot Bond	5.7700	5.77	103.44858	103.43	0.00
22/02/2011	Spot Bond	5.8600	5.77	103.41886	103.45	0.00
23/02/2011	Spot Bond	5.8800	5.86	103.43369	103.42	0.00
25/02/2011	Spot Bond	5.8700	5.89	103.47143	109.95	0.00
24/02/2011	Spot Bond	5.8850	5.88	109.94708	103.43	0.00
24/02/2011	Spot Bond	7.7900	7.79	127.70182	127.70	0.00
25/02/2011	Spot Bond	7.7700	7.79	127.81393	127.70	0.00
23/02/2011	Spot Bond	7.7850	7.77	127.69618	127.70	0.00
22/02/2011	Spot Bond	7.7650	7.68	127.70079	128.06	0.00
21/02/2011	Spot Bond	7.6750	7.68	128.05944	128.01	0.00
21/02/2011	Spot Bond	8.6450	8.62	117.68301	117.89	0.00
23/02/2011	Spot Bond	8.8650	8.76	115.72703	116.62	0.00
22/02/2011	Spot Bond	8.7600	8.65	116.62358	117.68	0.00
24/02/2011	Spot Bond	8.9400	8.87	115.06292	115.73	0.00
25/02/2011	Spot Bond	8.9100	8.94	115.36648	115.06	0.00
25/02/2011	Spot Bond	212.3131	212.29	10.19617	10.16	0.00
24/02/2011	Spot Bond	212.2928	212.11	10.15698	10.13	0.00
22/02/2011	Spot Bond	212.0420	212.02	10.01222	9.97	0.00
23/02/2011	Spot Bond	212.1072	212.04	10.12818	10.01	0.00
21/02/2011	Spot Bond	212.0203	212.00	9.97387	9.94	0.00
21/02/2011	Spot Bond	226.2796	226.25	3.37582	3.36	0.00
23/02/2011	Spot Bond	226.4051	226.31	3.43099	3.39	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
22/02/2011	Spot Bond	226.3110	226.28	3.38953	3.38	0.00
24/02/2011	Spot Bond	226.4365	226.41	3.44493	3.43	0.00
25/02/2011	Spot Bond	228.2104	226.44	3.43907	3.44	0.00
24/02/2011	Spot Bond	7.3600	7.46	106.20775	105.87	0.00
25/02/2011	Spot Bond	7.3800	7.36	106.16166	106.21	0.00
23/02/2011	Spot Bond	7.4550	7.53	105.86767	105.57	0.00
22/02/2011	Spot Bond	7.5250	7.44	105.56909	105.85	0.00
21/02/2011	Spot Bond	7.4350	7.49	105.84978	105.64	0.00
24/02/2011	Spot Bond	2.7750	2.76	112.13020	112.39	0.00
25/02/2011	Spot Bond	2.7000	2.78	113.49624	112.13	0.00
23/02/2011	Spot Bond	2.7600	2.76	112.39162	112.37	0.00
22/02/2011	Spot Bond	2.7600	2.76	112.36623	112.36	0.00
21/02/2011	Spot Bond	2.7600	2.78	112.35777	111.99	0.00
21/02/2011	Spot Bond	8.1850	8.18	104.00883	104.01	0.00
23/02/2011	Spot Bond	8.3200	8.27	103.42900	103.61	0.00
22/02/2011	Spot Bond	8.2700	8.19	103.60766	104.01	0.00
24/02/2011	Spot Bond	8.3650	8.32	103.22960	103.43	0.00
25/02/2011	Spot Bond	8.3450	8.37	103.35183	103.23	0.00
24/02/2011	Spot Bond	8.5550	8.49	98.40426	98.77	0.00
25/02/2011	Spot Bond	8.5300	8.56	98.56455	98.40	0.00
23/02/2011	Spot Bond	8.4850	8.43	98.76784	99.01	0.00
22/02/2011	Spot Bond	8.4300	8.34	99.00528	99.48	0.00
21/02/2011	Spot Bond	8.3400	8.32	99.48474	99.57	0.00
21/02/2011	Spot Bond	7.0200	7.07	102.05352	101.92	0.00
23/02/2011	Spot Bond	7.1250	7.12	101.86016	101.81	0.00
22/02/2011	Spot Bond	7.1200	7.02	101.81401	102.05	0.00
24/02/2011	Spot Bond	7.0750	7.13	102.00878	101.86	0.00
25/02/2011	Spot Bond	7.0800	7.08	102.01549	102.01	0.00
24/02/2011	Spot Bond	8.6650	8.56	92.24843	92.83	0.00
25/02/2011	Spot Bond	8.6250	8.67	92.50093	92.25	0.00
23/02/2011	Spot Bond	8.5600	8.52	92.83471	93.03	0.00
22/02/2011	Spot Bond	8.5150	8.43	93.03250	93.51	0.00
21/02/2011	Spot Bond	8.4300	8.40	93.50915	93.66	0.00
21/02/2011	Spot Bond	8.4750	8.45	91.16553	91.30	0.00
23/02/2011	Spot Bond	8.6400	8.56	90.23613	90.69	0.00
22/02/2011	Spot Bond	8.5550	8.48	90.69325	91.17	0.00
24/02/2011	Spot Bond	8.7500	8.64	89.59043	90.24	0.00

Date	Contract Details	MTM Yield	Previous Day's Closing MTM	MTM Price	Previous Day's Closing Price	Open Interest
25/02/2011	Spot Bond	8.7300	8.75	89.73221	89.59	0.00
24/02/2011	Spot Bond	8.9700	8.85	75.63401	76.55	0.00
25/02/2011	Spot Bond	8.9300	8.97	75.96188	75.63	0.00
22/02/2011	Spot Bond	8.7300	8.62	77.45157	78.37	0.00
23/02/2011	Spot Bond	8.8500	8.73	76.55118	77.45	0.00
21/02/2011	Spot Bond	8.6150	8.60	78.36744	78.51	0.00
21/02/2011	Spot Bond	2.7800	2.78	98.61247	98.61	0.00
23/02/2011	Spot Bond	2.7400	2.74	99.17743	99.16	0.00
22/02/2011	Spot Bond	2.7400	2.78	99.15518	98.61	0.00
25/02/2011	Spot Bond	2.6600	2.74	100.27242	99.18	0.00
24/02/2011	Spot Bond	2.7400	2.74	99.18484	99.18	0.00
21/02/2011	Spot Bond	2.1700	2.18	101.99299	101.93	0.00
23/02/2011	Spot Bond	2.1300	2.16	102.24108	102.08	0.00
22/02/2011	Spot Bond	2.1550	2.17	102.08303	101.99	0.00
24/02/2011	Spot Bond	2.1300	2.13	102.24706	102.24	0.00
25/02/2011	Spot Bond	2.1200	2.13	102.30903	102.25	0.00
21/02/2011	Spot Bond	2.7500	2.77	100.18124	99.99	0.00
23/02/2011	Spot Bond	2.7300	2.75	100.39929	100.19	0.00
22/02/2011	Spot Bond	2.7500	2.75	100.18881	100.18	0.00
25/02/2011	Spot Bond	2.7100	2.73	100.60246	100.41	0.00
24/02/2011	Spot Bond	2.7300	2.73	100.40680	100.40	0.00
24/02/2011	Spot Bond	8.0000	8.00	90.12282	8.00	0.00
25/02/2011	Spot Bond	8.0000	8.00	90.14204	8.00	0.00
23/02/2011	Spot Bond	8.0000	8.00	90.10361	8.00	0.00
22/02/2011	Spot Bond	8.0000	8.00	90.04506	8.00	0.00
21/02/2011	Spot Bond	8.0000	8.00	90.02555	8.00	0.00
Grand Total:						0.00